

**Supplemental Reporting Document  
Table of Contents  
June 2007 Investment Committee Meeting  
(April 2007 Reporting Period)**

**Investment Transactions**

**Affiliate Funds**

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Long Term Care



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June 18, 2007

**SUPPLEMENTAL ITEM**

**TO: MEMBERS OF THE INVESTMENT COMMITTEE**

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Affiliate Funds
- III. RECOMMENDATION:** Information Only

The following investment transaction reports relating to the Affiliate Funds have been compiled by staff for the Investment Committee's review. The transaction reports were completed for the month of April 2007.

Affiliate Funds

Legislators' Retirement Fund

Judges' Retirement Fund

Judges II Retirement Fund

Public Employees' Medical & Hospital Care Act Contingency

Reserve Fund

Volunteer Firefighters Length of Service Award Fund

Supplemental Contribution Funds

Long Term Care

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Matthew Flynn  
Division Chief

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Anne Stausboll  
Chief Operating Investment Officer

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Russell Read  
Chief Investment Officer

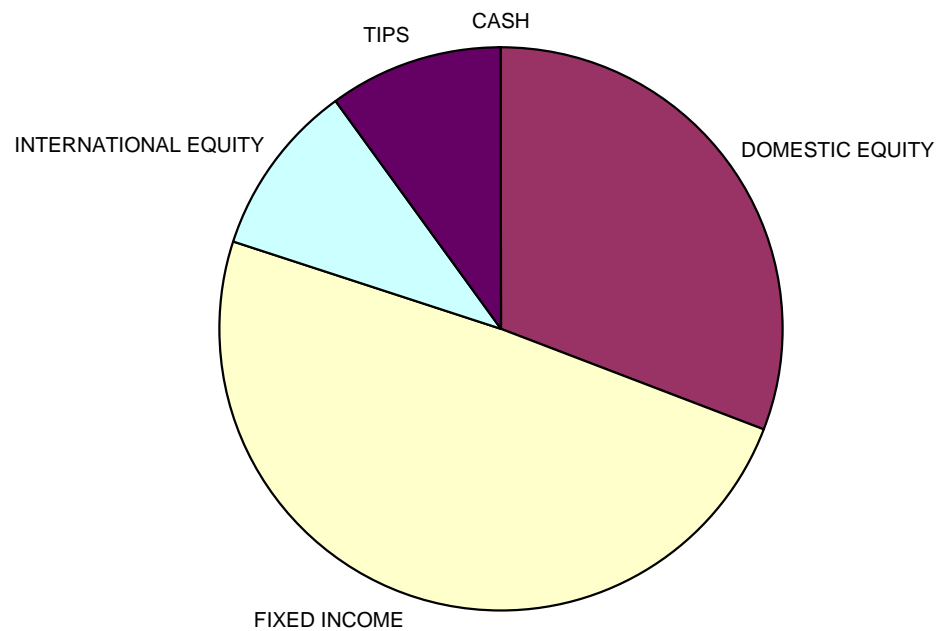
# LEGISLATORS' RETIREMENT FUND

SK15

ASSET ALLOCATION

April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$7,375.79	0.01%	\$7,375.79	0.01%
DOMESTIC EQUITY	\$35,114,229.14	27.45%	\$44,456,049.54	30.91%
FIXED INCOME	\$66,777,127.48	52.21%	\$70,713,029.46	49.17%
INTERNATIONAL EQUITY	\$11,976,534.26	9.36%	\$14,323,996.02	9.96%
TIPS	\$14,035,396.91	10.97%	\$14,307,917.93	9.95%
<b>TOTAL</b>	<b>\$127,910,663.58</b>		<b>\$143,808,368.74</b>	



# LEGISLATORS RETIREMENT FUND

SK15

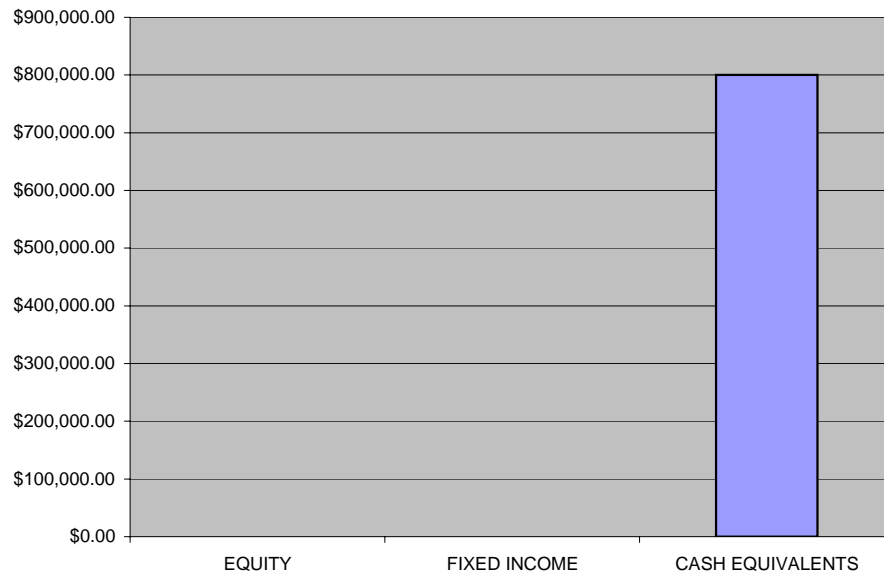
INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

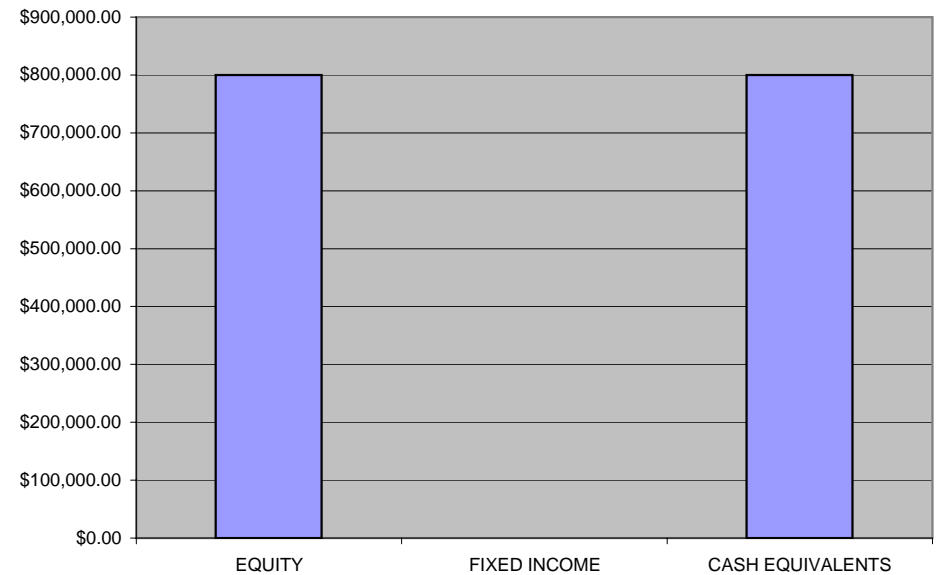
## INVESTMENT TRANSACTIONS

	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
<b>Portfolio</b>							
LEGISLATORS RETIREMENT TOTAL FUND	\$0.00	\$0.00	\$800,244.98	\$800,000.00	\$0.00	\$800,000.02	-\$799,755.04
Total	\$0.00	\$0.00	\$800,244.98	\$800,000.00	\$0.00	\$800,000.02	-\$799,755.04

## PURCHASES



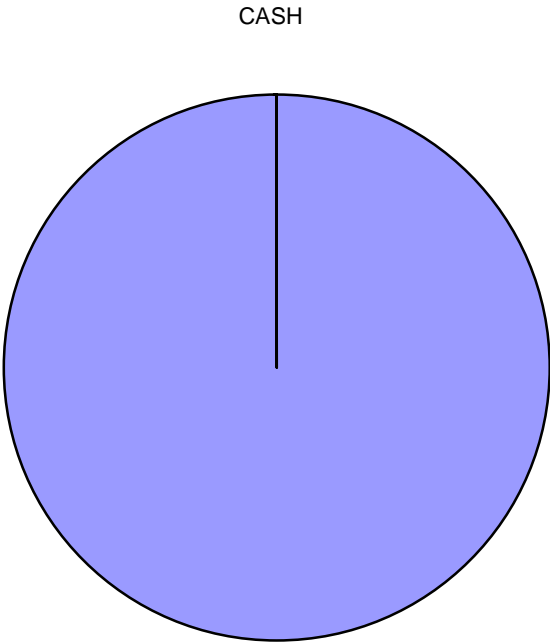
## SALES



JUDGES' RETIREMENT FUND

SK05  
ASSET ALLOCATION  
April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$3,218,160.59	100.00%	\$3,218,160.59	100.00%
TOTAL	<u>\$3,218,160.59</u>		<u>\$3,218,160.59</u>	



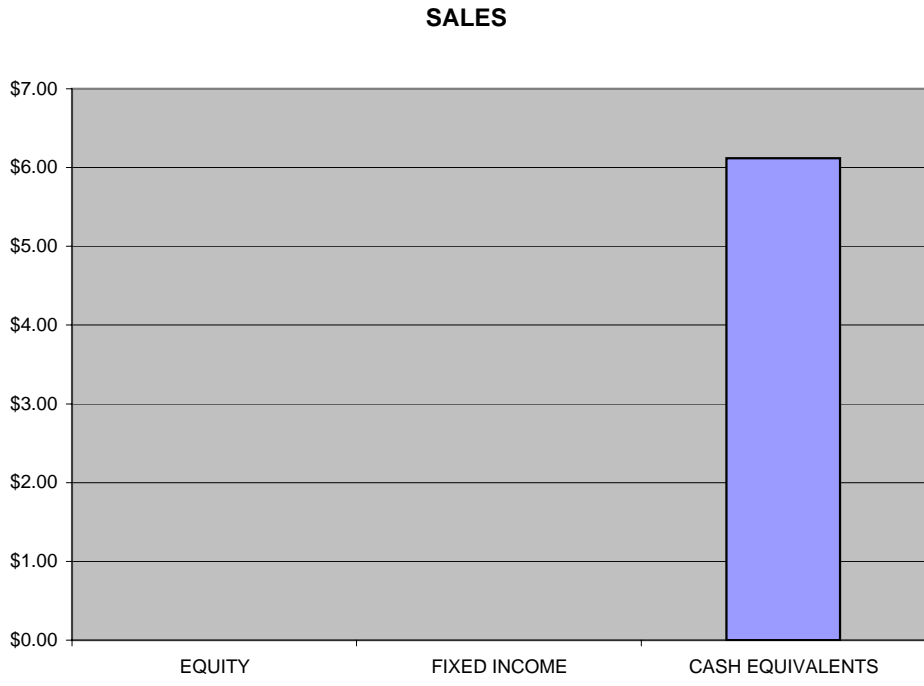
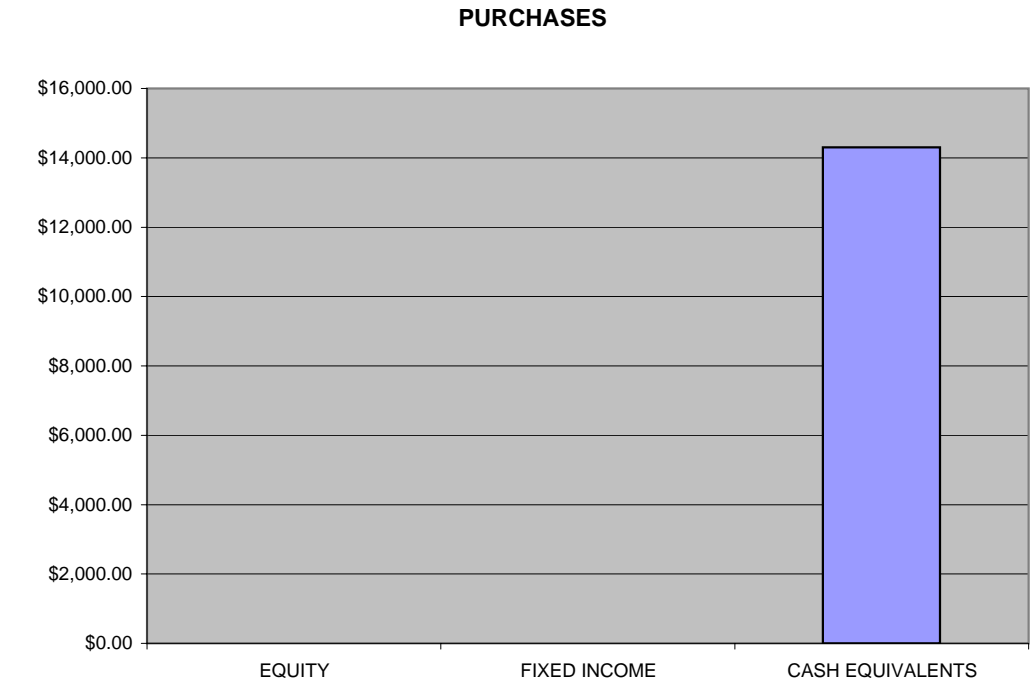
# JUDGES' RETIREMENT FUND

SK05

INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

INVESTMENT TRANSACTIONS	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
<u>Portfolio</u>							
JUD-INTERNAL SHORT TERM - CALPERS	\$0.00	\$0.00	\$14,298.01	\$0.00	\$0.00	\$6.12	\$14,291.89
Total	\$0.00	\$0.00	\$14,298.01	\$0.00	\$0.00	\$6.12	\$14,291.89



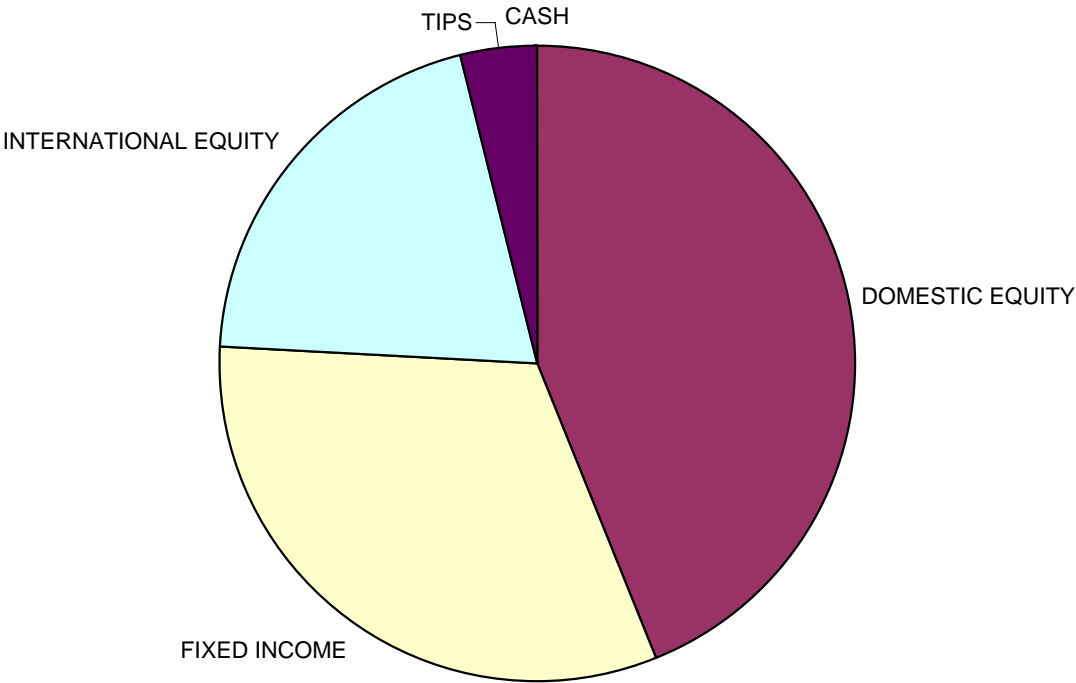
JUDGES II RETIREMENT FUND

SK30

ASSET ALLOCATION

April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$9,978.24	0.00%	\$9,978.24	0.00%
DOMESTIC EQUITY	\$88,307,007.93	40.24%	\$112,943,147.94	43.96%
FIXED INCOME	\$77,595,430.15	35.36%	\$81,529,113.30	31.74%
INTERNATIONAL EQUITY	\$43,917,413.58	20.01%	\$52,565,028.51	20.46%
TIPS	\$9,618,413.54	4.38%	\$9,850,711.40	3.83%
TOTAL	\$219,448,243.44		\$256,897,979.39	



# JUDGES II RETIREMENT FUND

SK30

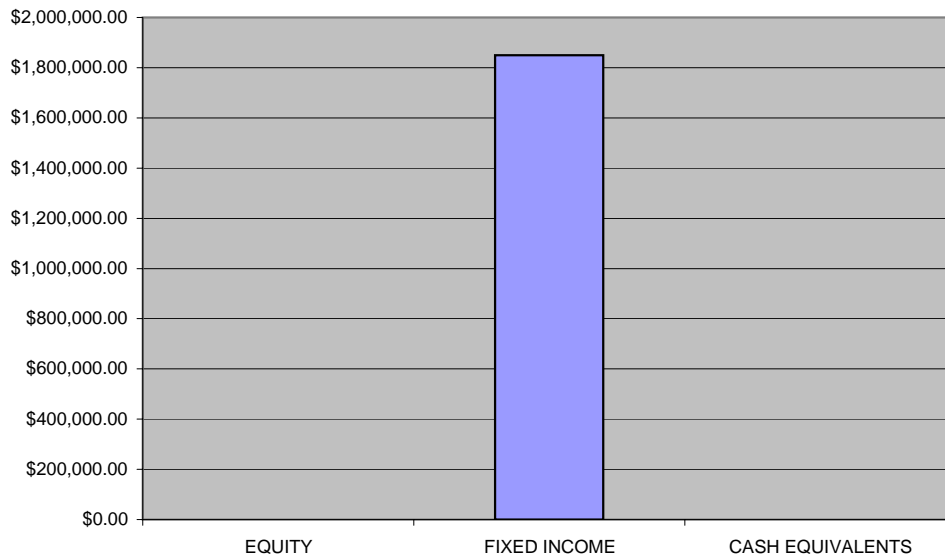
INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

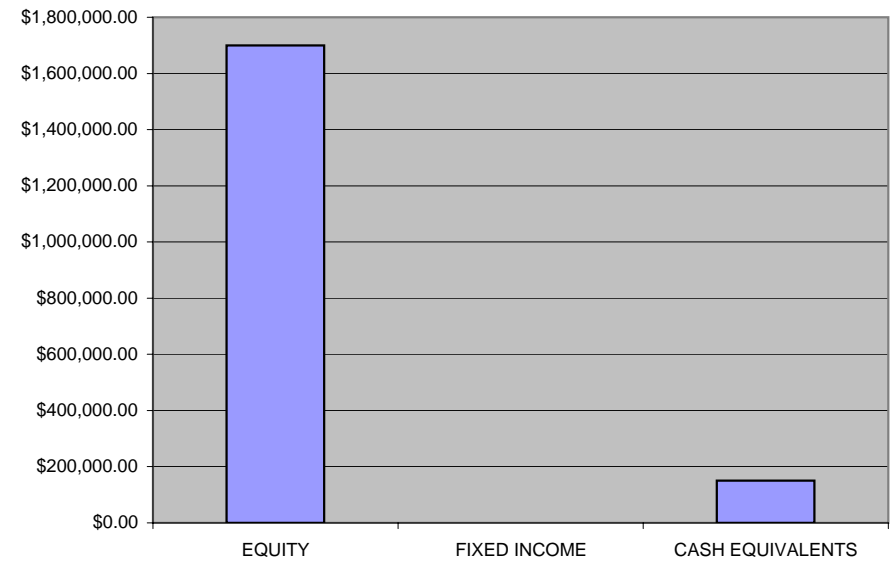
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
JUDGES II TOTAL FUND	\$0.00	\$1,850,000.00	\$117.68	\$1,700,000.00	\$0.00	\$150,000.31	\$117.37
Total	\$0.00	\$1,850,000.00	\$117.68	\$1,700,000.00	\$0.00	\$150,000.31	\$117.37

## PURCHASES



## SALES

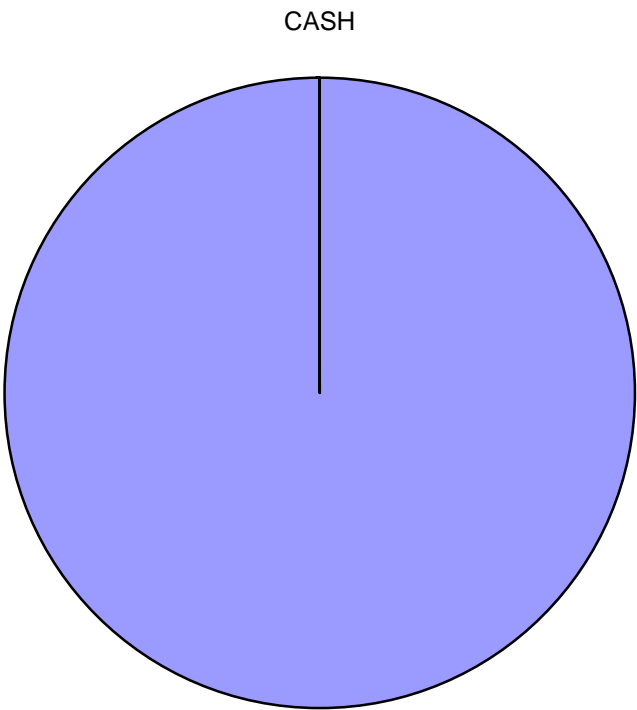




CONTINGENCY RESERVE FUND

SK01  
ASSET ALLOCATION  
April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$5,703,779.01	100.00%	\$5,703,779.01	100.00%
TOTAL	\$5,703,779.01		\$5,703,779.01	



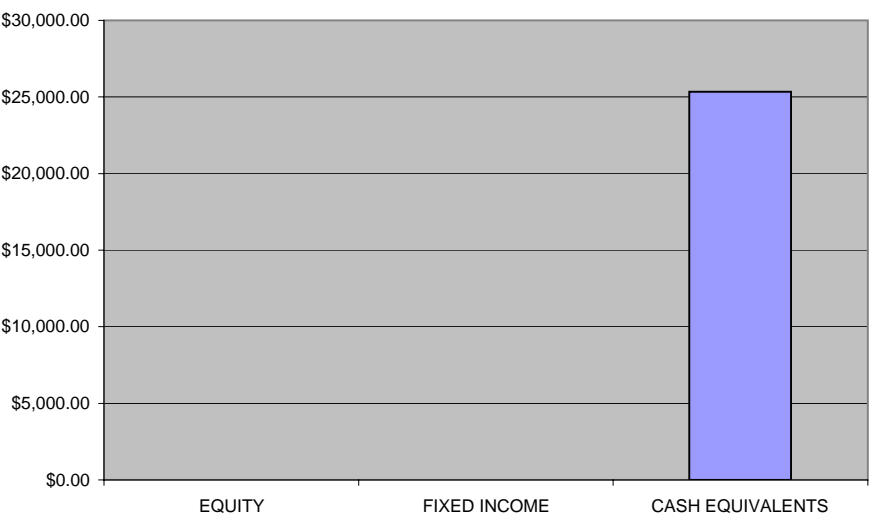
CONTINGENCY RESERVE FUND

SK01  
INVESTMENT PORTFOLIO SUMMARY

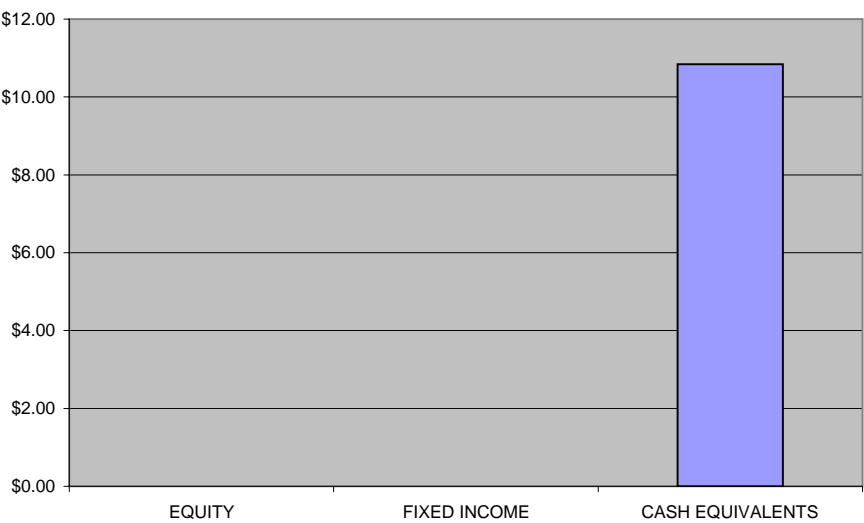
April 30, 2007

INVESTMENT TRANSACTIONS	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
<u>Portfolio</u>							
CRF INTERNAL SHORT TERM - CALPERS	\$0.00	\$0.00	\$25,341.39	\$0.00	\$0.00	\$10.84	\$25,330.55
Total	\$0.00	\$0.00	\$25,341.39	\$0.00	\$0.00	\$10.84	\$25,330.55

PURCHASES



SALES



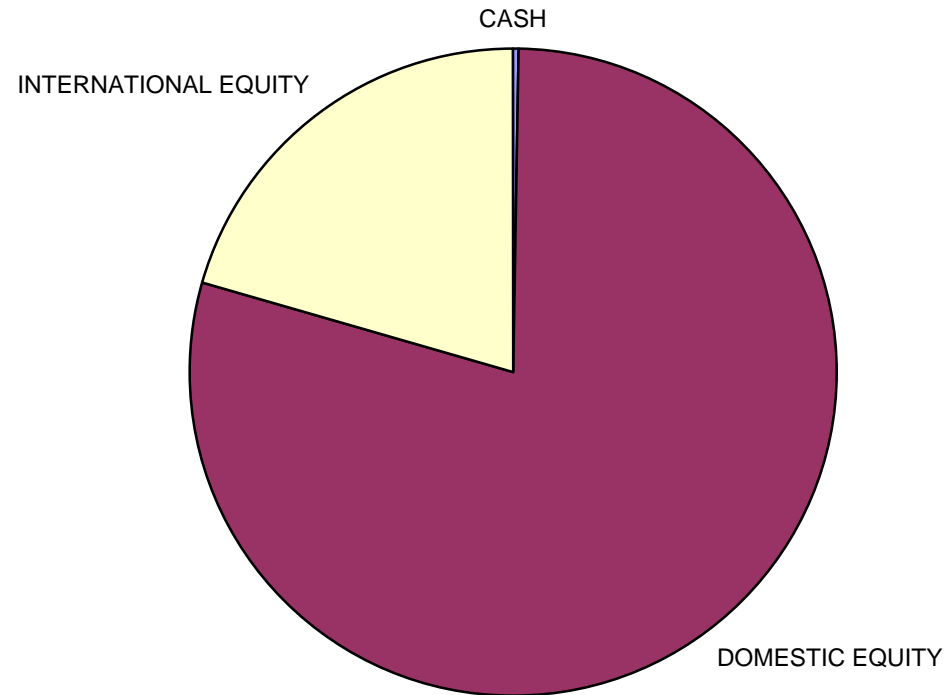
# VOLUNTEER FIREFIGHTERS LENGTH OF SERVICE AWARD FUND

SK26

ASSET ALLOCATION

April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$5,411.04	0.18%	\$5,411.04	0.15%
DOMESTIC EQUITY	\$2,515,811.62	83.50%	\$2,819,216.79	79.28%
INTERNATIONAL EQUITY	\$491,802.58	16.32%	\$731,319.46	20.57%
<b>TOTAL</b>	<b>\$3,013,025.24</b>		<b>\$3,555,947.29</b>	



# VOLUNTEER FIREFIGHTERS LENGTH OF SERVICE AWARD FUND

SK26

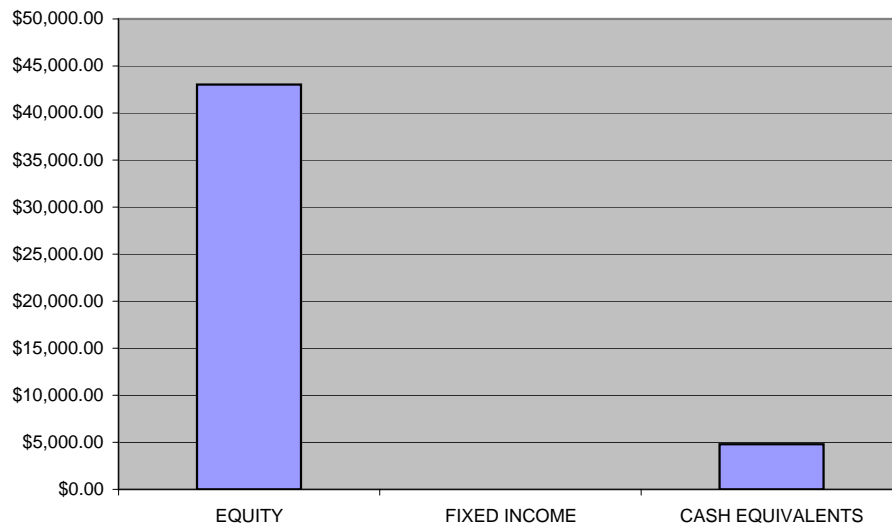
INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

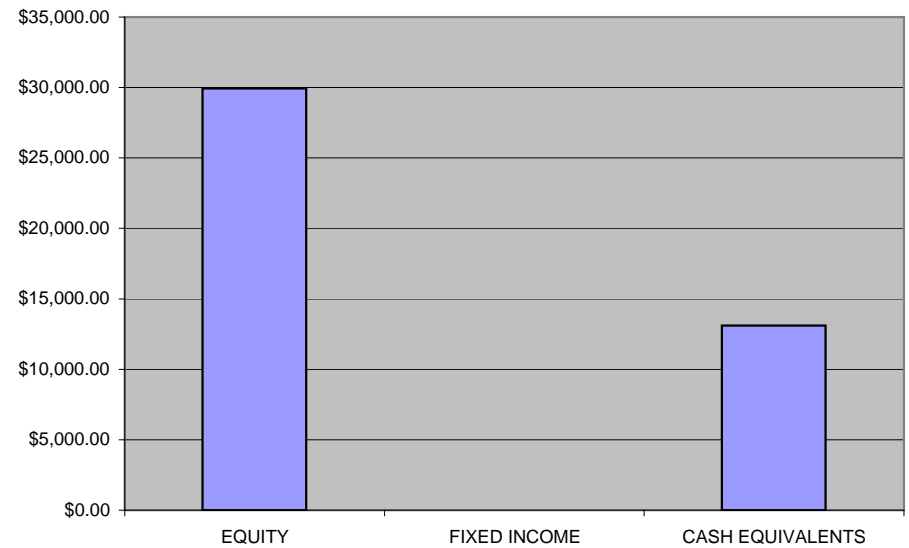
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
VFF-INTERNAL SHORT TERM - CALPERS	\$43,043.00	\$0.00	\$4,795.74	\$29,928.04	\$0.00	\$13,114.98	\$4,795.72
Total	\$43,043.00	\$0.00	\$4,795.74	\$29,928.04	\$0.00	\$13,114.98	\$4,795.72

## PURCHASES



## SALES



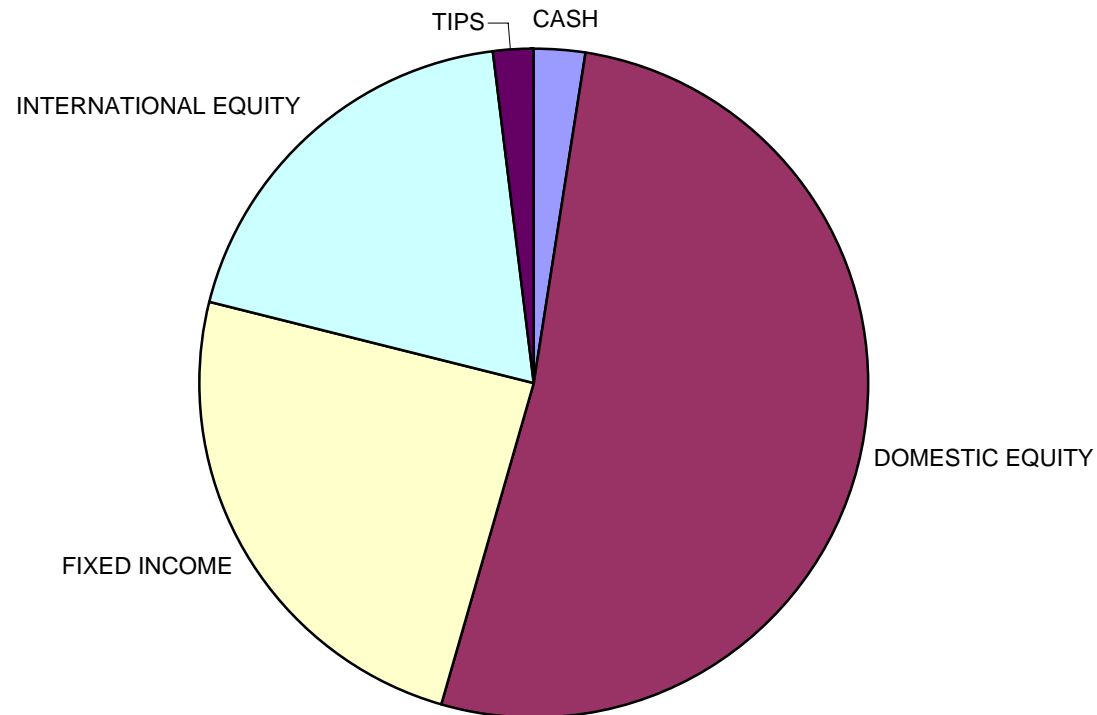
# SUPPLEMENTAL CONTRIBUTION FUND

SK76

ASSET ALLOCATION

April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	559,872.00	2.89%	559,872.00	2.43%
DOMESTIC EQUITY	9,397,316.26	48.52%	11,968,387.07	51.93%
FIXED INCOME	5,264,613.00	27.18%	5,632,502.93	24.44%
INTERNATIONAL EQUITY	3,678,403.68	18.99%	4,407,624.60	19.13%
TIPS	468,046.79	2.42%	477,933.56	2.07%
<b>TOTAL</b>	<b>\$19,368,251.73</b>		<b>\$23,046,320.16</b>	



# SUPPLEMENTAL CONTRIBUTION FUND

SK76

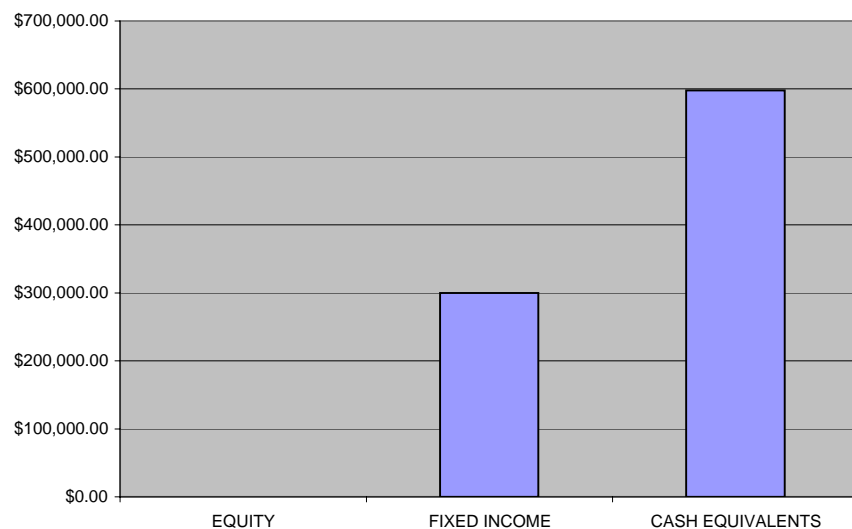
INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

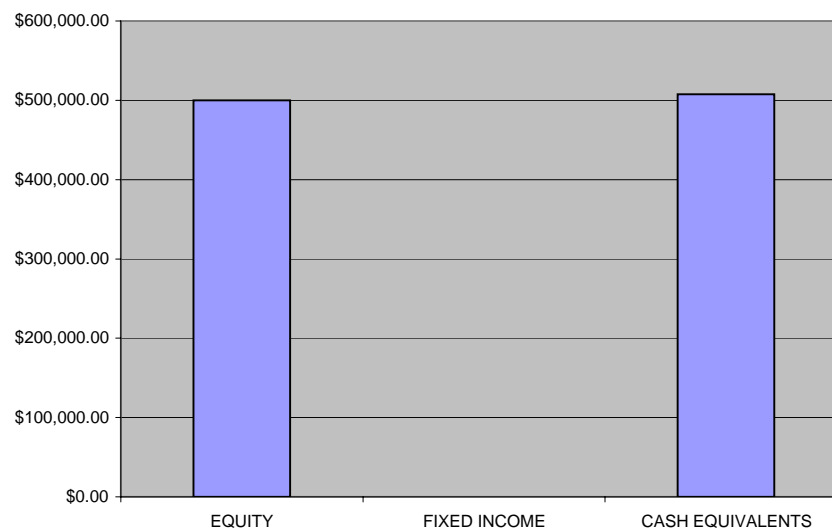
## INVESTMENT TRANSACTIONS

	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
<b>Portfolio</b>							
SCP TOTAL FUND	\$0.00	\$300,000.00	\$597,963.97	\$500,000.00	\$0.00	\$507,800.38	-\$109,836.41
Total	\$0.00	\$300,000.00	\$597,963.97	\$500,000.00	\$0.00	\$507,800.38	-\$109,836.41

## PURCHASES



## SALES



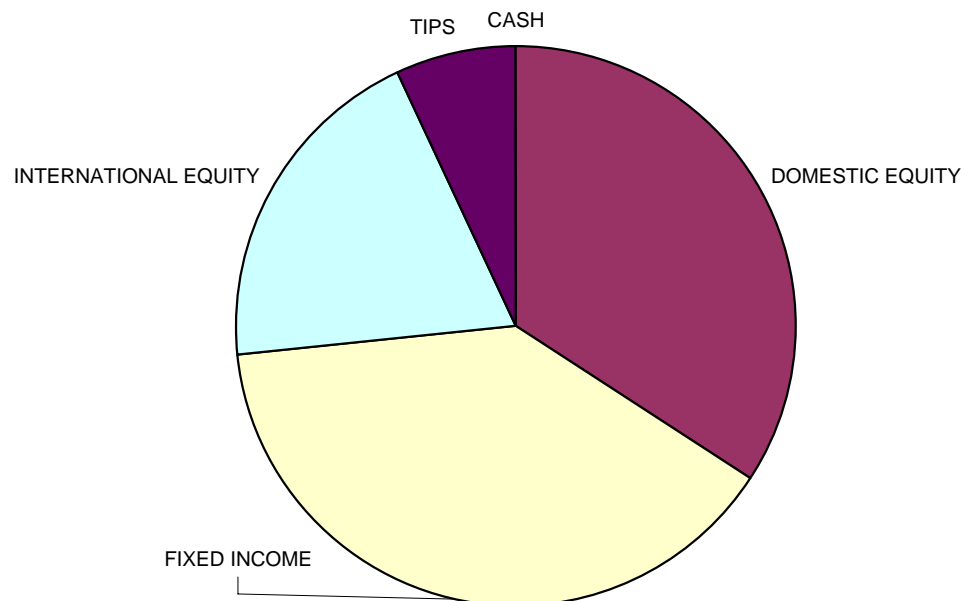
# LONG TERM CARE FUND

SK35

ASSET ALLOCATION

April 30, 2007

Asset Class	Book Value	Percent of Portfolio	Market Value	Percent of Portfolio
CASH	\$144,347.39	0.01%	\$144,347.39	0.01%
DOMESTIC EQUITY	\$588,124,027.07	31.30%	\$748,791,919.13	34.22%
FIXED INCOME	\$781,058,196.80	41.57%	\$853,001,004.88	38.98%
INTERNATIONAL EQUITY	\$363,890,450.12	19.37%	\$436,298,316.19	19.94%
TIPS	\$145,473,475.08	7.74%	\$149,992,801.98	6.85%
<b>TOTAL</b>	<b>\$1,878,690,496.46</b>		<b>\$2,188,228,389.57</b>	



# LONG TERM CARE FUND

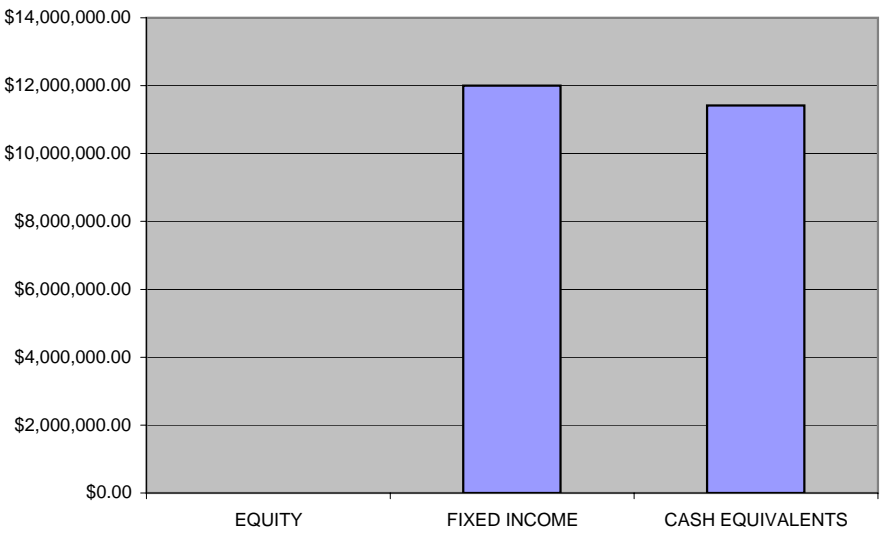
SK35  
INVESTMENT PORTFOLIO SUMMARY

April 30, 2007

## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	EQUITY	FIXED INCOME	CASH EQUIVALENTS	EQUITY	FIXED INCOME	CASH EQUIVALENTS	
LONG TERM CARE TOTAL FUND	\$0.00	\$12,000,000.00	\$11,412,179.28	\$0.00	\$0.00	\$12,000,000.00	\$11,412,179.28
Total	\$0.00	\$12,000,000.00	\$11,412,179.28	\$0.00	\$0.00	\$12,000,000.00	\$11,412,179.28

PURCHASES



SALES

